

Reconocimiento de Patrones

Version 2021-2

Feature Selection Clean

[Capítulo 3]

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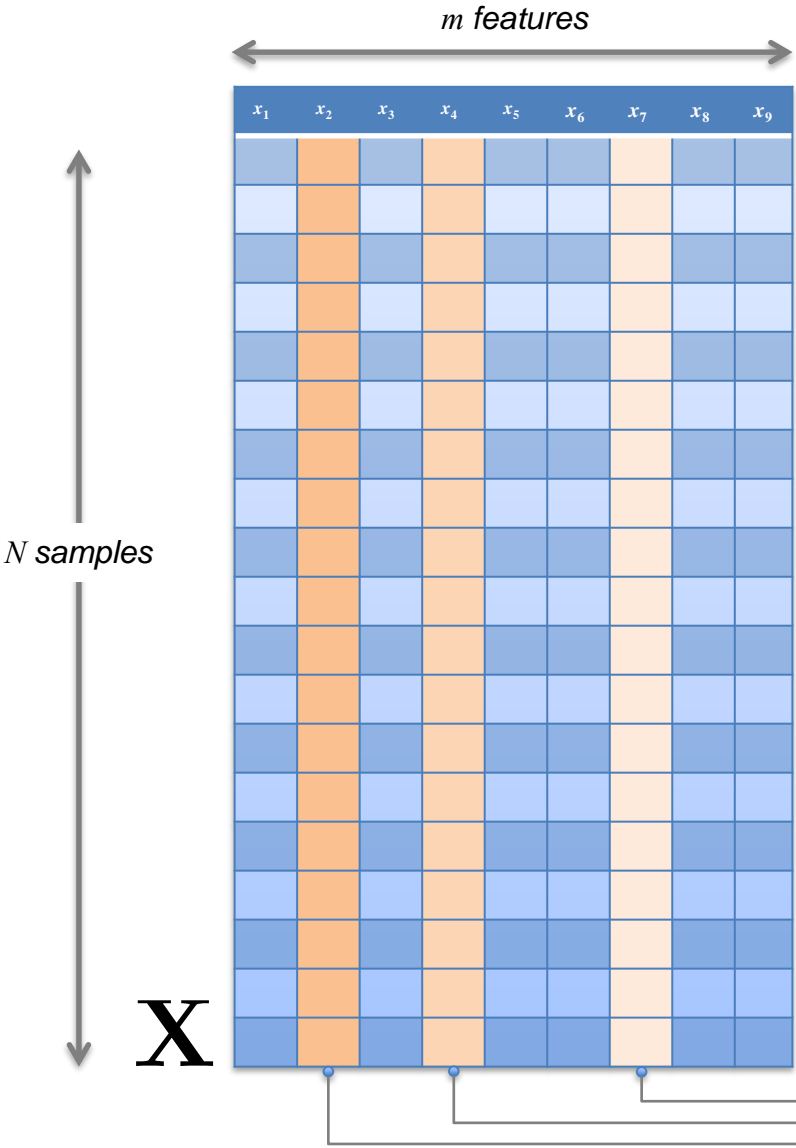
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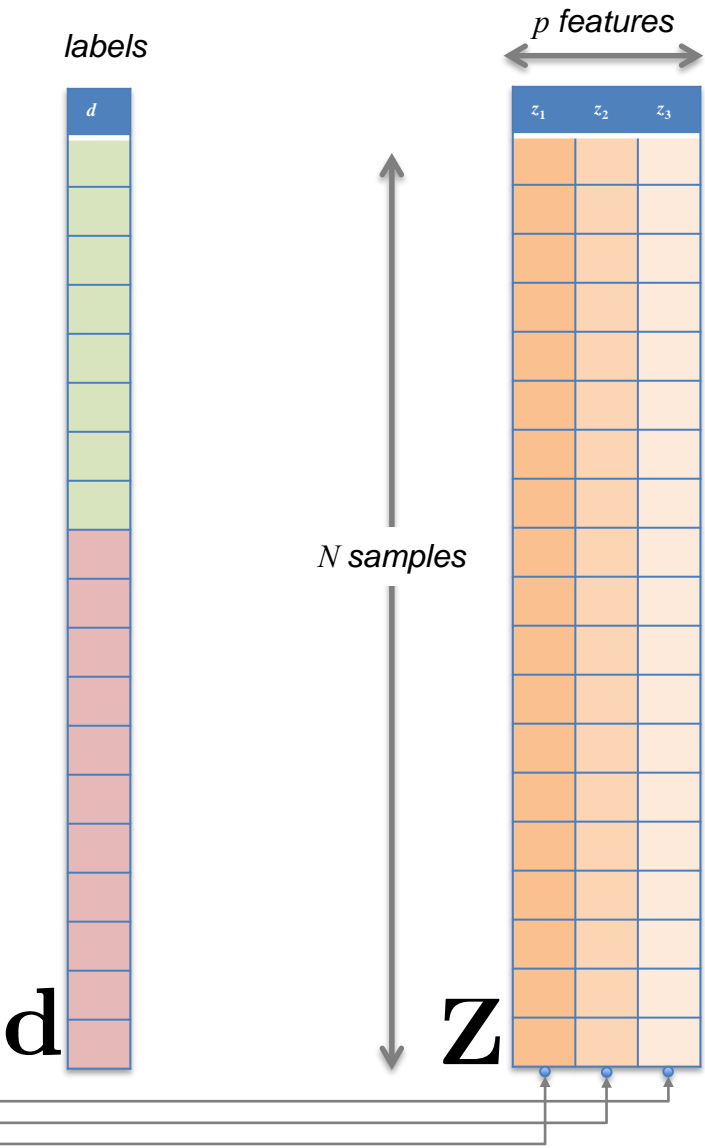
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Extracted features



Selected features



Clean Algorithm

(this step must be done before any feature selection algorithm)

1. Compute correlation between columns of X
2. If there are columns highly correlated select one randomly and remove the rest
3. Eliminate constant features ($\text{std} < 10^{-8}$)